Journal of Banking and Finance 12 (1988) 619–620. North-Holland

INDEX

Aharony, Joseph, Anthony Saunders and Itzhak Swary, The effects of DIDMCA on bank stockholders' returns and risk 317
Akella, Srinivas R. and Stuart I. Greenbaum, Savings and loan ownership structure and expense-preference 419
Arshadi, N., *see* E.C. Lawrence 105
Babbel, David F., Interest rate dynamics and the term structure: A note 401
Barrett, W. Brian, Myron B. Slovin and Marie E. Sushka, Reserve regulation and recourse as a source of risk premia in the federal funds market 575
Barth, James R. and Michael D. Bradley, On interest rates, inflationary expectations and tax rates 215
Bendeck, Y., *see* M.E. Sushka 551
Billingsley, Randall S. and Robert E. Lamy, The regulation of international lending: IMF support, the debt crisis, and bank stockholder wealth 255
Bradley, M.D., *see* J.R. Barth 215
Collins, M.C., *Review of* G.J. Benston, R.A. Eisenbeis, P.M. Horvitz, E.J. Kane and G.G. Kaufman, Perspectives on safe and sound banking: Past, present and future 604
Cosimano, Thomas F., The banking industry under uncertain monetary policy 117
Deravi, M. Keivan and Massoud Metghalchi, The European Monetary System: A note 505
Doherty, Neil A. and Han Bin Kang, Interest rates and insurance price cycles 199
Elyasiani, E., *see* D.R. Meinster 293
Finn, Frank J. and Ron Higham, The performance of unseasoned new equity issues-cum-stock exchange listings in Australia 333
French, Dan W. and Linda J. Martin, The measurement of option mispricing 537
Friend, Irwin and Larry H.P. Lang, The size effect on stock returns: Is it simply a risk effect not adequately reflected by the usual measures? 13
Goldberg, Lawrence G. and Gerald A. Hanweck, What we can expect from interstate banking 51
Greenbaum, S.I., *see* S.R. Akella 419
Hanweck, G.A., *see* L.G. Goldberg 51
Hegde, Shantram P., An empirical analysis of implicit delivery options in the treasury bond futures contract 469
Helms, B.P., *see* W.H. Jean 243
Hempel, G.H., *see* J.W. Peavy, III 141
Higham, R., *see* F.J. Finn 333
Ho, H., *see* R.D. Huang 439
Hood, W., *Review of* E. Bloch, Inside investment banking 608
Horner, Melchior R., The value of the corporate voting right: Evidence from Switzerland 69
Huang, Roger D. and Hoje Ho. Tests of market models: Heteroskedasticity or misspecification? 439
Jean, William H. and Billy P. Helmes, The identification of stochastic dominance efficient sets by moment combination orderings 243
Kadiyala, K.R., *see* L.J. Lockwood 457
Kang, H.B., *see* N.A. Doherty 199
Kohli, Ulrich, A note on banknote characteristics and the demand for currency by denomination 389

0378–4266/88/$3.50 © 1988, Elsevier Science Publishers B.V. (North–Holland)

Kolari, James, Arvind Mahajan and Edward M. Saunders, The effect of changes in reserve requirements on bank stock prices 183
Kopecky, Kenneth J., A mean–variance framework for analyzing reserve requirements and monetary control 151
Lamy, R.E., *see* R.S. Billingsley 255
Lamy, Robert E. and G. Rodney Thompson, Risk premia and the pricing of primary issue bonds 585
Lang, L.H.P., *see* I. Friend 13
Lawrence, Edward C. and Nasser Arshadi, The distributional impact of foreign deposits on federal deposit insurance premia 105
Lee, B.W., *Review of* T.M. Devinney, Rationing in a theory of the banking firm, studies in contemporary economics 612
Lessard, Donald R. and Adrian E. Tschoegl, Panama's International Banking Center: The direct employment effects 43
Lockwood, Larry J. and K. Rao Kadiyala, Measuring investment performance with a stochastic parameter regression model 457
Loderer, Claudio and Heinz Zimmermann, Stock offerings in a different institutional setting: The Swiss case, 1973–1983 353
Mahajan, A., *see* J. Kolari 183
Martin, L.J., *see* D.W. French 537
Meinster, David R. and Elyas Elyasiani, The performance of foreign-owned, minority owned, and holding company owned banks in the U.S. 293
Metghalchi, M., *see* M.K. Deravi 505
Osborne, Dale K., Competition and geographical integration in commercial bank lending 85
Parkinson, J.M., *Review of* H. Bartel and G. Arbuckle, Electronic banking in Canada and the United States 610
Peavy, John W., III and George H. Hempel, The Penn Square Bank failure: Effect on commercial bank security returns – A note 141
Prisman, Eliezer Z. and Marilyn R. Shores, Duration measures for specific term structure estimations and applications to bond portfolio immunization 493
Robinson, R.M., *Review of* G.O. Bierwag, Duration analysis: Managing interest rate risk 161
Rubio, Gonzalo, Further international evidence on asset pricing: The case of the Spanish capital market 221
Saunders, A., *see* J. Aharony 317
Saunders, Anthony and Thomas Urich, The effects of shifts in monetary policy and reserve accounting regimes on bank reserve management behavior in the federal funds market 523
Saunders, E.M., *see* J. Kolari 183
Shores, M.R., *see* E.Z. Prisman 493
Slovin, M.B., *see* W.B. Barrett 575
Smirlock, Michael and Laura Starks, An empirical analysis of the stock price–volume relationship 31
Starks, L., *see* M. Smirlock 31
Sushka, M.E., *see* W.B. Barrett 575
Sushka, Marie E. and Yvette Bendeck, Bank acquisitions and stockholders' wealth 551
Swanson, Peggy E., The international transmission of interest rates: A note on causal relationships between short-term external and domestic U.S. dollar returns 563
Swary, I., *see* J. Aharony 317
Thompson, G.R., *see* R.E. Lamy 585
Tschoegl, A.E., *see* D.R. Lassard 43
Urich, T., *see* A. Saunders 523
VanHoose, David D., Deregulation and oligopolistic rivalry in bank deposit markets 379
Wood, Douglas, The information value of failure predictions in credit assessment 275
Zimmermann, H., *see* C. Loderer 491